

ON FOURIER TRANSFORMS OF DISTRIBUTIONS WITH ONE-SIDED BOUNDED SUPPORT

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ABSTRACT. Fourier transforms of distributions of finite order with left-sided bounded support are characterized. Furthermore, a product of these Fourier transforms is defined which corresponds to the convolution of the original distributions.

Let \mathcal{D}' be the space of distributions on \mathbf{R} , and let \mathcal{D}'_+ be the subspace of \mathcal{D}' consisting of distributions with left-sided bounded support (see [5]). Furthermore, let D' be the space of Fourier transforms of distributions in \mathcal{D}' as defined in [2 and 3]. It seems natural to pose the following problems:

(I) Characterize the subspace D'_+ of D' consisting of Fourier transforms of distributions in \mathcal{D}'_+ .

(II) Define in D'_+ a product which would correspond under the Fourier transform to the convolution. More precisely, if S and T are distributions in \mathcal{D}'_+ and $S * T$ is their convolution, define a product $\hat{S} \circ \hat{T}$ of the Fourier transforms of S and T so that $(S * T)^\wedge = \hat{S} \circ \hat{T}$.

In this paper we solve problems (I) and (II) for the space \mathcal{S}'_+ of tempered distributions with left-sided bounded support and the space \mathcal{D}'_{F+} of distributions of finite order with left-sided bounded support. For the space \mathcal{S}'_+ , problem (I) was studied in [1, 4 and 6].

We denote by \mathbf{C} the complex plane and we set $\mathbf{C}_+ = \{\zeta \in \mathbf{C} : \operatorname{Im} \zeta \geq 0\}$. We also write $D = i(d/d\xi)$. If n is a nonnegative integer, we denote by M_n the function defined on \mathbf{R} by

$$M_n(\eta) = \begin{cases} 1 & \text{if } |\eta| > 1, \\ |\eta|^{-n} & \text{if } |\eta| \leq 1. \end{cases}$$

The spaces \mathcal{D}' and \mathcal{S}' are provided with the strong topologies.

1. Fourier transforms of distributions in \mathcal{S}'_+ . Let U be a distribution in \mathcal{S}' and suppose that there exists an analytic function u in C_- such that $u(\xi + i\eta) \rightarrow U_\xi$ in \mathcal{S}' as $\eta \rightarrow 0^-$. In that case we say that U can be continued in C_- to the analytic function u . The distribution U is called the boundary value of u on \mathbf{R} .

The following theorem is a slight modification of a theorem of H. G. Tillmann [7, Theorem 1.2]; we include the proof for the sake of completeness.

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THEOREM 1. *Let u be an analytic function in C_- which satisfies the estimate*

$$(1) \quad |u(\zeta)| \leq C(1 + |\zeta|)^m M_n(\eta) e^{a\eta},$$

where $\zeta = \xi + i\eta \in C_-$, m and n are positive integers, and a, C are constants. Then u has a distribution $U \in \mathcal{S}'$ as its boundary value on \mathbf{R} .

PROOF. If u is an analytic function in C_- which satisfies (1), then so is the convolution

$$v(\zeta) = \int_{-\infty}^{\infty} u(\zeta - \tau) \varphi(\tau) d\tau,$$

where $\varphi \in \mathcal{D}$. Moreover, since

$$\frac{\partial^k v(\xi + i\eta)}{\partial \eta^k} = i^k \int_{-\infty}^{\infty} u(\xi + i\eta - \tau) \varphi^{(k)}(\tau) d\tau,$$

all derivatives $\partial^k v(\xi + i\eta)/\partial \eta^k$ satisfy (1) with the same integers m and n . But

$$\frac{\partial^k v(\xi + i\eta)}{\partial \eta^k} = \int_{-1}^{\eta} \frac{\partial^{k+1} v(\xi + i\tau)}{\partial \tau^{k+1}} d\tau + \frac{\partial^k v(\xi + i\eta)}{\partial \eta^k} \Big|_{\eta=-1}$$

and, therefore, one can reduce the integer n in the estimate (1) for v to 1 and next replace $|\eta|^{-1}$ by $\log |\eta|$. It follows that $v(\xi + i\eta)$ converges, as $\eta \rightarrow 0-$, uniformly on every compact subset of \mathbf{R} , and the limit $V(\xi)$ is a C^∞ -function which satisfies the growth conditions

$$(2) \quad |V^{(k)}(\xi)| \leq C_k(1 + |\xi|)^m, \quad \xi \in \mathbf{R},$$

where $k = 0, 1, \dots$, and C_k are constants. This shows, in particular, that $u(\xi + i\eta)$ converges in \mathcal{D}' as $\eta \rightarrow 0-$. If U is the limit, then $V(\xi) = U * \varphi(\xi)$, and the estimates (2) imply that $U \in \mathcal{S}'$ (see [5, Theorem VI, p. 95]).

We now characterize Fourier transforms of distributions in \mathcal{S}'_+ .

THEOREM 2. *T is a distribution in \mathcal{S}' with support contained in the interval $[a, \infty)$ if and only if its Fourier transform \hat{T} can be continued in C_- to an analytic function \hat{t} satisfying the estimate*

$$(3) \quad |\hat{t}(\zeta)| \leq C(1 + |\zeta|)^m M_n(\eta) e^{a\eta},$$

where $\zeta = \xi + i\eta$, m and n are positive integers, and C is a constant.

PROOF. If $T \in \mathcal{S}'$ and $\text{supp } T \subset [a, \infty)$, then

$$(4) \quad T = D^m F,$$

where F is a continuous function on \mathbf{R} such that $\text{supp } F \subset [a, \infty)$ and $|F(x)| \leq C^*(1 + |x|)^{n-2}$; here m and n are positive integers and C^* is a constant. The function

$$\hat{f}(\zeta) = \int_{-\infty}^{\infty} F(x) e^{-ix\zeta} dx = \int_a^{\infty} F(x) e^{x\eta} e^{-ix\xi} dx$$

is obviously analytic in C_- , and we have

$$\begin{aligned} |\hat{f}(\xi)| &\leq \int_a^\infty |F(\xi)| e^{x\eta} dx \leq C^* \sup_{a \leq x} (1 + |x|)^n e^{\eta x} \int_a^\infty \frac{dx}{(1 + |x|)^2} \\ &\leq \pi C^* \sup_{a \leq x} (1 + |x|)^n e^{\eta x}. \end{aligned}$$

But

$$\sup_{a \leq x \leq |a|+n} (1 + |x|)^n e^{\eta x} \leq (1 + |a| + n)^n e^{\eta a} \leq (2n + |a|)^n e^{\eta a},$$

and

$$\sup_{|a|+n \leq x} (1 + |x|)^n e^{\eta x} \leq \begin{cases} (2n + |a|)^n e^{\eta a} & \text{if } |\eta| > 1, \\ (2n)^n e^{|a|\eta} |\eta|^{-n} e^{\eta a} & \text{if } |\eta| \leq 1, \end{cases}$$

because $n \geq 1$. Hence,

$$(5) \quad |\hat{f}(\xi)| \leq \pi C^* (2n + |a|)^n e^{|a|\eta} M_n(\eta) e^{a\eta}.$$

Since $Fe^{x\eta}$ converges in \mathcal{S}' to F , as $\eta \rightarrow 0^-$, the boundary value of \hat{f} on \mathbf{R} is \hat{F} .

If we now set $\hat{t}(\xi) = (-\xi)^m \hat{f}(\xi)$, then \hat{t} is an analytic function in C_- satisfying (3), because of (5). Its boundary value on \mathbf{R} is $(-\xi)^m \hat{F} = \hat{T}$, by (4).

Conversely, suppose that \hat{T} can be continued in C_- to an analytic function \hat{t} satisfying (3). Then the distribution $U_\xi = e^{i(a+1)\xi} \hat{T}_\xi$ can be continued in C_- to the analytic function

$$(6) \quad u(\xi) = e^{i(a+1)\xi} \hat{t}(\xi),$$

which satisfies (1) with a replaced by -1 .

Let ψ be an arbitrary function in \mathcal{D} with $\text{supp } \psi \subset (-\infty, 1]$. Its Fourier-Laplace transform $\hat{\psi}$ is an entire function with the following property: For any pair k, l of nonnegative integers, there exists a constant $C_{k,l}$ such that

$$(7) \quad |D^k \hat{\psi}(\xi)| \leq C_{k,l} (1 + |\xi|)^{-l} e^\eta \quad \text{when } \eta \geq -2.$$

Now consider the convolution

$$(8) \quad g(\xi) = U * \hat{\psi}(\xi) = \langle U_\tau, \hat{\psi}(\xi - \tau) \rangle,$$

which is an entire function. We show that

$$(9) \quad |g(\xi)| \leq C_0 (1 + |\xi|)^m e^{|\eta|},$$

where C_0 is a constant.

Since $U \in \mathcal{S}'$, there are nonnegative integers p, q , a constant C_1 , and a continuous function F on \mathbf{R} such that

$$(10) \quad U = D^p F \quad \text{and} \quad |F(\tau)| \leq C_1 (1 + |\tau|)^q.$$

If $\eta \geq -2$, it follows from (7), (8) and (10) that

$$(11) \quad |g(\xi)| \leq \int_{-\infty}^\infty |F(\tau)| |D^p \hat{\psi}(\xi - \tau)| d\tau \leq C_2 (1 + |\xi|)^q e^\eta$$

where $C_2 = \pi C_1 C_{p,q+2}$.

On the other hand, U can be continued in C_- to the analytic function u . Thus, for $\eta < -1$, we derive from (1), with $a = -1$, and (7) the estimate

$$(12) \quad |g(\zeta)| \leq \int_{-\infty}^{\infty} |u(\zeta - \tau)| |\hat{\psi}(\tau)| d\tau \leq C_3(1 + |\zeta|)^m e^{-\eta},$$

where $C_3 = 2\pi C C_{0,m+2}$.

In (11) we can choose $q = m$ (with some constant C_2), since $|g(\zeta)|$ is bounded by $C_3 e^2(1 + |\zeta|)^m$ on the line $\eta = -2$. This, combined with (12), proves (9).

By the Paley-Wiener-Schwartz theorem, (9) implies that g is the Fourier-Laplace transform of a distribution S with support contained in the interval $[-1, 1]$. But, by (6) and (8),

$$S = 2\pi \psi_{\tau_{-a-1}} T,$$

where $\tau_{-a-1} T$ is the translation of T by $-a - 1$, and ψ is an arbitrary function in \mathcal{D} with $\text{supp } \psi \subset (-\infty, 1]$. Hence, $\text{supp } \tau_{-a-1} T \subset [-1, \infty)$ and, therefore, $\text{supp } T \subset [a, \infty)$. The theorem is now established.

We denote by \mathcal{H} the collection of all analytic functions u in C_- , which satisfy (1), for some m, n, a and C . \mathcal{H} is clearly an integral domain under addition and multiplication. We also denote by S'_+ the set of all distributions in \mathcal{S}' which are boundary values of functions in \mathcal{H} . In view of Theorem 1, we can define in S'_+ a product in the following way.

DEFINITION 1. If u and v are functions in \mathcal{H} whose boundary values are U and V , respectively, we set

$$U_\xi \circ V_\xi = \lim_{\eta \rightarrow 0^-} u(\xi + i\eta)v(\xi + i\eta),$$

where the limit is taken in the topology of \mathcal{S}' .

If U and V are continuous functions of polynomial growth, then $U \circ V$ coincides with their usual product.

THEOREM 3. If S and T are distributions in S'_+ , then

$$(13) \quad (S * T)^\wedge = \hat{S} \circ \hat{T}.$$

PROOF. For $\eta < 0$, we have

$$((S_x e^{x\eta}) * (T_x e^{x\eta}))^\wedge(\xi) = \hat{s}(\xi + i\eta)\hat{t}(\xi + i\eta).$$

As $\eta \rightarrow 0^-$, this implies (13).

We illustrate the product in S'_+ on one example.

EXAMPLE 1. If k is a nonnegative integer, consider the function

$$H_k(x) = \begin{cases} 0 & \text{for } x < 0, \\ x^k & \text{for } x \geq 0. \end{cases}$$

Its Fourier transform

$$\hat{H}_k = i^{k+1} [(-1)^{k+1} k! / \xi^{k+1} + i\pi \delta^{(k)}]$$

can be continued in C_- to the analytic function

$$\hat{h}(\zeta) = (-i)^{k+1} k! / \zeta^{k+1} = k! / (i\zeta)^{k+1}.$$

If l is another nonnegative integer, then

$$\begin{aligned}\hat{H}_k \circ \hat{H}_l &= \left\{ i^{k+1} \left[\frac{(-1)^{k+1} k!}{\xi^{k+1}} + i\pi\delta^{(k)} \right] \right\} \circ \left\{ i^{l+1} \left[\frac{(-1)^{l+1} l!}{\xi^{l+1}} + i\pi\delta^{(l)} \right] \right\} \\ &= \frac{i^{k+l+2} k! l!}{(k+l+1)!} \left[\frac{(-1)^{k+l+2} (k+l+1)!}{\xi^{k+l+2}} + i\pi\delta^{(k+l+1)} \right].\end{aligned}$$

In particular, for the Heaviside function H_0 ,

$$\hat{H}_0 \circ \hat{H}_0 = [-i/\xi - \pi\delta] \circ [-i/\xi - \pi\delta] = -1/\xi^2 - i\pi\delta' = D\hat{H}_0.$$

As usual, δ denotes the Dirac measure with support at the origin.

2. Fourier transforms of distributions in \mathcal{D}'_{F+} . Suppose that $T \in \mathcal{D}'_F$. Then there exists an entire function $A(z) = \sum_{n=0}^{\infty} a_n z^n$ such that $A(x) \neq 0$ for $x \in \mathbf{R}$ and

$$(14) \quad T = AT_0 = \sum_{n=0}^{\infty} a_n x^n T_0,$$

where $T_0 \in \mathcal{S}'$ and the series converges in \mathcal{D}'_F (see e.g. [8]). It follows that the Fourier transform \hat{T} of T can be represented by the formula

$$(15) \quad \hat{T} = A(D)\hat{T}_0 = \sum_{n=0}^{\infty} a_n D^n \hat{T}_0$$

as a "derivative of infinite order" of the tempered distribution \hat{T}_0 . The series in (15) converges in the topology of \mathbf{D}'_F .

Since $A(x) \neq 0$ on \mathbf{R} , $\text{supp } T \subset [a, \infty)$ if and only if $\text{supp } T_0 \subset [a, \infty)$. Thus, from Theorem 2, we obtain

THEOREM 4. *T is a distribution in \mathcal{D}'_F with support contained in $[a, \infty)$ if and only if its Fourier transform \hat{T} can be represented in the form (15), where A is an entire function such that $A(x) \neq 0$ on \mathbf{R} and \hat{T}_0 is a distribution in \mathcal{S}' which can be continued in \mathbf{C}_- to an analytic function \hat{t}_0 satisfying (3).*

REMARK. In Theorem 4 one can require that \hat{T}_0 be a continuous function of polynomial growth, whose analytic continuation \hat{t}_0 in \mathbf{C}_- satisfies the estimate $|\hat{t}_0(\xi)| \leq C(1 + |\xi|)^m e^{-a\xi}$ for some integer m and some constant C .

If $U_0 \in \mathcal{S}'_+$, it is clear that $D^k U_0 \in \mathcal{S}'_+$, for all k . We now extend the definition of the product " \circ " to the elements of \mathbf{D}'_{F+} .

DEFINITION 2. Suppose U and V are in \mathbf{D}'_{F+} . Then

$$(16) \quad U = A(D)U_0 = \sum_{k=0}^{\infty} a_k D^k U_0 \quad \text{and} \quad V = B(D)V_0 = \sum_{k=0}^{\infty} b_k D^k V_0,$$

where A, B are entire functions and U_0, V_0 are distributions in \mathcal{S}'_+ . We define the product of U and V by

$$(17) \quad U \circ V = \sum_{k=0}^{\infty} \sum_{j=0}^k a_j b_{k-j} (D^j U_0) \circ (D^{k-j} V_0).$$

Each term of the series in (17) is a constant times a product of distributions in S'_+ , as in Definition 1. In order to prove that Definition 2 is correct, we have to show that:

- (a) the series in (17) converges in D'_F ;
 - (b) the sum of the series does not depend on the representation (16);
 - (c) the new product coincides with the one in Definition 1 if U and V are in S'_+ .
- We obtain properties (a)–(c) as a by-product of the proof of

THEOREM 5. *If S and T are distributions in \mathcal{D}'_{F+} , then*

$$(18) \quad (S * T)^\wedge = \hat{S} \circ \hat{T}.$$

PROOF. Suppose that

$$S = AS_0 = \sum_{k=0}^\infty a_k x^k S_0 \quad \text{and} \quad T = BT_0 = \sum_{k=0}^\infty b_k x^k T_0,$$

where A, B are entire functions and $S_0, T_0 \in \mathcal{S}'_+$. Then

$$\left(\sum_{k=0}^n a_k x^k S_0 \right) * \left(\sum_{k=0}^n b_k x^k T_0 \right) \rightarrow S * T$$

in \mathcal{D}'_F as $n \rightarrow \infty$. But, by Theorem 3,

$$(19) \quad \left(\left(\sum_{k=0}^n a_k x^k S_0 \right) * \left(\sum_{k=0}^n b_k x^k T_0 \right) \right)^\wedge = \left(\sum_{k=0}^n a_k D^k \hat{S}_0 \right) \circ \left(\sum_{k=0}^n b_k D^k \hat{T}_0 \right) \\ = \sum_{k=0}^n \sum_{j=0}^n a_j b_{k-j} (D^j \hat{S}_0) \circ (D^{k-j} \hat{T}_0).$$

As $n \rightarrow \infty$, the limit of both sides in (19) exists in D'_F and we obtain (18).

EXAMPLE 2. Consider the function

$$E(x) = \begin{cases} 0 & \text{for } x < 0, \\ e^{\gamma x} & \text{for } x \geq 0, \end{cases}$$

where $\gamma > 0$. We can write

$$E(x) = e^{\gamma x} H_0(x) = \sum_{k=0}^\infty \frac{\gamma^k}{k!} x^k H(x),$$

where H_0 is the Heaviside function in Example 1. Hence,

$$\hat{E} = e^{\gamma D} \hat{H}_0 = \sum_{k=0}^\infty \frac{\gamma^k}{k!} D^k \hat{H}_0,$$

and, therefore,

$$\hat{E} \circ \hat{E} = \sum_{k=0}^\infty \sum_{j=0}^k \left(\frac{\gamma^j}{j!} D^j \hat{H}_0 \right) \circ \left(\frac{\gamma^{k-j}}{(k-j)!} D^{k-j} \hat{H}_0 \right) \\ = \sum_{k=0}^\infty \frac{\gamma^k}{k!} D^{k+1} \hat{H}_0 = D\hat{E}.$$

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